



# Daily MTM Report

Daily summary for 30/11/2005

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>i-Bonds</u></b>								
R152 On 28/02/2006 Bond			7.18400	7.18300			0.00	0.00
R153 On 31/08/2010 Bond			7.53000	7.52000			0.00	0.00
R157 On 15/09/2015 Bond			7.74500	7.74000			0.00	0.00
R186 On 21/12/2026 Bond			7.40500	7.40000			0.00	0.00
R194 On 28/02/2008 Bond			7.39000	7.38000			0.00	0.00
R201 On 21/12/2014 Bond			7.71000	7.71000			0.00	0.00
R203 On 15/09/2017 Bond			7.72500	7.72000			0.00	0.00
R204 On 21/12/2018 Bond			7.70000	7.69500			0.00	0.00
R207 On 15/01/2020 Bond			7.67100	7.66600			0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b>Total for j-Bonds:</b>							<b>0.00</b>	<b>0.00</b>

## Derivatives

GOVI On 02/02/2006 jGovi			233.93200	234.00200		8.06	0.00	506.00
GOVI On 02/02/2006 jGovi	230.00	Call		55449.00000	54746	8.06	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		15429.00000	15426	8.06	0.00	0.00
GOVI On 04/05/2006 jGovi			238.28600	238.36100		4.99	0.00	200.00
GOVI On 04/05/2006 jGovi	230.00	Call		88894.00000	88191	4.99	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		5284.00000	5331	4.99	0.00	0.00
GOVI On 03/08/2006 jGovi			242.74500	242.82300		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		132353.00000	131610	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		4123.00000	4160	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			247.26600	247.34200		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		175874.00000	175136	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		2454.00000	2476	4.70	0.00	0.00
J152 On 28/02/2006 jSwap			7.15100	7.15100		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.51300	7.49500		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.74800	7.74400		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.34900	7.34500		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.37800	7.35200		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.66600	7.66700		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.70200	7.69800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.66100	7.65700		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.64100	7.63500		0.00	0.00	0.00
JBAR On 16/03/2005 jBar				7.17100		0.00	0.00	0.00
JFRA On 02/02/2006 jFra			7.30500	7.29400		0.23	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JFRA On 02/02/2006 jFra	7.25	Call		448.00000	460	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		341.00000	326	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			7.30000	7.26800		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1186.00000	1233	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		530.00000	498	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.49200	7.44900		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1765.00000	1832	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		666.00000	628	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.59000	7.53000		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2136.00000	2230	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		839.00000	786	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.64000	7.59700		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1696.00000	1749	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1458.00000	1407	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.68900	7.68000		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1990.00000	2001	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1550.00000	1538	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.66700	7.58500		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2015.00000	2119	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1807.00000	1711	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.67500	7.69200		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2408.00000	2383	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1903.00000	1922	0.39	0.00	0.00
JN02 On 02/02/2006 jNote			7.54000	7.50700		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		6994.00000	7376	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		2220.00000	2002	2.49	0.00	0.00
JN05 On 02/02/2006 jNote			7.72000	7.71700		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		8061.00000	8053	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		9426.00000	9293	5.18	0.00	0.00
JN10 On 02/02/2006 jNote			7.81500	7.82900		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		8519.00000	8078	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		20350.00000	20880	8.05	0.00	0.00
JROD On 30/11/2005 jRod			6.70000	6.66300		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.72100	6.72400		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.89000	6.89800		0.00	0.00	0.00
JROD On 28/02/2006 jRod			7.08800	6.91500		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.01500	7.02000		0.00	0.00	0.00
JROD On 28/04/2006 jRod			7.10700	7.11000		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.20400	7.04600		0.00	0.00	0.00
JROD On 30/06/2006 jRod			7.11400	7.11400		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JROD On 31/07/2006 jRod			7.19700	7.19600		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.28800	7.14700		0.00	0.00	0.00
R153 On 02/02/2006 Bond Future			7.55100	7.54100		4.47	16.00	276.00
R153 On 02/02/2006 Bond Future	7.50	Call		7821.00000	7555	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		9578.00000	9739	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Call		14197.00000	13853	4.27	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Put		5295.00000	5379	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	8.00	Call		22181.00000	21788	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		2740.00000	2776	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		31310.00000	30894	4.77	0.00	1.00
R153 On 02/02/2006 Bond Future	8.25	Put		1449.00000	1460	4.77	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		1142.00000	1063	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		24577.00000	24925	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Call		3479.00000	3310	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		16013.00000	16272	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		333.00000	302	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		34792.00000	35189	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		40931.00000	40505	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		765.00000	766	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		50765.00000	50335	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		408.00000	406	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		60655.00000	60225	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		221.00000	218	5.67	0.00	0.00
R153 On 04/05/2006 Bond Future			7.54900	7.53800		4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		13340.00000	13078	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		14885.00000	15070	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		18742.00000	18431	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		10168.00000	10303	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		25197.00000	24843	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		6611.00000	6703	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		32568.00000	32181	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		4077.00000	4136	4.42	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		3529.00000	3417	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		36095.00000	36429	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		5813.00000	5655	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		27927.00000	28216	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		9043.00000	8833	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		20817.00000	21054	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		40669.00000	40258	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		2378.00000	2413	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		49296.00000	48868	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		1309.00000	1328	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		58258.00000	57821	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		678.00000	688	4.42	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 04/05/2006 Bond Future	9.25	Call		67401.00000	66959	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		330.00000	335	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future			7.54200	7.53100		4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		15845.00000	15603	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		17037.00000	17218	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		21698.00000	21418	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		13320.00000	13463	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		28251.00000	27939	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		10402.00000	10512	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		6815.00000	6665	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		27442.00000	27715	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		10842.00000	10644	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		21702.00000	21927	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		35699.00000	35361	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		8473.00000	8558	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		43494.00000	43137	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		6988.00000	7054	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		51528.00000	51156	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		5835.00000	5886	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		59718.00000	59335	5.62	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		4932.00000	4971	5.62	0.00	0.00
R157 On 02/02/2006 Bond Future			7.76300	7.75900		7.56	0.00	140.00
R157 On 02/02/2006 Bond Future	7.75	Call		17080.00000	16779	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		17830.00000	17863	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		29821.00000	29468	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		9928.00000	9909	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		45643.00000	45270	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		5523.00000	5483	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	6.75	Call		150.00000	138	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		87836.00000	88157	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		684.00000	643	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		65962.00000	66254	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		2856.00000	2740	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		46181.00000	46399	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Call		8032.00000	7818	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		29852.00000	29971	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		62977.00000	62603	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		3035.00000	2995	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		81046.00000	80679	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		1681.00000	1648	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		99339.00000	98981	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		939.00000	914	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		117436.00000	117089	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		380.00000	366	9.66	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 04/05/2006 Bond Future			7.77200	7.76800		7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		25607.00000	25360	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		27075.00000	27154	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		37821.00000	37535	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		19091.00000	19131	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		15694.00000	15497	6.87	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		37767.00000	37896	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		52407.00000	52094	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		13878.00000	13891	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		84534.00000	84195	9.20	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		7570.00000	7557	9.20	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		3774.00000	3691	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		68320.00000	68563	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		8438.00000	8299	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		51534.00000	51721	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		68106.00000	67777	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		10169.00000	10166	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		101339.00000	100995	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		5720.00000	5702	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		117493.00000	117150	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		3583.00000	3567	9.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.77800	7.77300		7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		33458.00000	33189	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		35291.00000	35420	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		45510.00000	45203	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		27597.00000	27688	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		59630.00000	59294	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		22353.00000	22416	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		8265.00000	8142	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		71714.00000	71989	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		14618.00000	14442	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		57123.00000	57345	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		23047.00000	22822	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		45016.00000	45189	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		74598.00000	74240	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		18331.00000	18371	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		90153.00000	89779	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		15261.00000	15285	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		105999.00000	105613	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		12839.00000	12851	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		120471.00000	120078	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		9394.00000	9399	9.94	0.00	0.00
R186 On 02/02/2006 Bond Future			7.40900	7.40400		11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		30283.00000	29718	10.47	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 02/02/2006 Bond Future	7.50	Put		17788.00000	17879	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		13772.00000	13371	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		34196.00000	34451	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		52666.00000	52015	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		8461.00000	8465	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		78841.00000	78161	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		4083.00000	4058	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		125.00000	112	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		127127.00000	127769	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		821.00000	762	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		90935.00000	91531	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		4390.00000	4188	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		58998.00000	59451	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		106183.00000	105501	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Put		1980.00000	1953	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		133570.00000	132893	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		982.00000	961	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		160461.00000	159791	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		503.00000	488	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		186524.00000	185862	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		168.00000	161	14.39	0.00	0.00
R186 On 04/05/2006 Bond Future			7.40600	7.40100		10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		43109.00000	42624	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		30307.00000	30473	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		25734.00000	25352	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		45628.00000	45897	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		64057.00000	63498	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		19751.00000	19843	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		88160.00000	87553	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		13490.00000	13534	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		2005.00000	1936	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		127686.00000	128268	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		5158.00000	5017	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		94236.00000	94746	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		13005.00000	12744	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		66840.00000	67231	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		113342.00000	112707	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		9402.00000	9418	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		138873.00000	138222	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		6707.00000	6708	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		164295.00000	163636	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		4905.00000	4898	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		188490.00000	187829	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		2836.00000	2827	14.13	0.00	0.00
R186 On 03/08/2006 Bond Future			7.40200	7.39700		11.15	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 03/08/2006 Bond Future	7.50	Call		52984.00000	52528	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		39751.00000	39942	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		35026.00000	34650	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		54264.00000	54535	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		73615.00000	73097	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		29086.00000	29215	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		97141.00000	96577	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		22439.00000	22523	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		10236.00000	10055	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		98149.00000	98615	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		20551.00000	20270	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		73486.00000	73853	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		121509.00000	120914	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		17712.00000	17764	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		146115.00000	145499	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		14254.00000	14285	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		170667.00000	170036	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		11731.00000	11747	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		193082.00000	192441	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		8017.00000	8024	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		215656.00000	215010	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		5371.00000	5372	14.77	0.00	0.00
R194 On 02/02/2006 Bond Future			7.41600	7.40700		2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		4646.00000	4518	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		2847.00000	2893	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		8031.00000	7876	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		1414.00000	1434	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		12116.00000	11948	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		711.00000	717	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		2169.00000	2080	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		5215.00000	5302	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Call		4.00000	4	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Put		22730.00000	22904	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		31.00000	27	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		17793.00000	17963	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		162.00000	148	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		12990.00000	13149	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		750.00000	705	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		8672.00000	8801	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		16514.00000	16341	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		350.00000	350	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		21072.00000	20897	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		176.00000	175	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		25687.00000	25512	2.72	0.00	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 02/02/2006 Bond Future	8.75	Put		88.00000	87	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		30303.00000	30128	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		29.00000	28	2.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.39200	7.38100		1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		5987.00000	5865	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		3947.00000	4014	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		3593.00000	3499	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		5845.00000	5939	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		8896.00000	8752	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		2589.00000	2633	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		12242.00000	12081	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		1689.00000	1718	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		163.00000	153	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		19815.00000	19994	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		412.00000	391	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		15678.00000	15846	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		922.00000	884	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		11826.00000	11977	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		1844.00000	1781	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		8410.00000	8536	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		15952.00000	15781	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		1178.00000	1196	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		19798.00000	19620	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		825.00000	837	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		23748.00000	23566	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		599.00000	606	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		27739.00000	27555	2.54	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		436.00000	441	2.54	0.00	0.00
R194 On 03/08/2006 Bond Future			7.34900	7.33500		1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		5110.00000	5002	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		6378.00000	6479	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		7339.00000	7209	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		4883.00000	4962	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		9891.00000	9743	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		3730.00000	3791	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		12700.00000	12538	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		2851.00000	2898	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		2127.00000	2064	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		10898.00000	11043	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		3271.00000	3187	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		8281.00000	8406	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		15810.00000	15637	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		2292.00000	2328	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		19063.00000	18882	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		1893.00000	1920	2.15	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 03/08/2006 Bond Future	8.75	Call		22371.00000	22184	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		1567.00000	1588	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		25753.00000	25562	2.42	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		1333.00000	1350	2.42	0.00	0.00
R201 On 02/02/2006 Bond Future			7.72500	7.72600		8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		15361.00000	15283	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		13779.00000	13635	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		25707.00000	25648	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		7822.00000	7697	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		38304.00000	38272	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		4439.00000	4340	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Call		48.00000	45	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		85061.00000	84991	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		231.00000	221	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		67221.00000	67145	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		876.00000	850	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		50203.00000	50111	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		3071.00000	3017	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		35087.00000	34967	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		7738.00000	7661	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		22787.00000	22644	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		52036.00000	52030	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		2504.00000	2432	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		66302.00000	66318	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		1411.00000	1361	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		80757.00000	80788	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		807.00000	773	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		95052.00000	95100	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		339.00000	321	10.63	0.00	0.00
R201 On 04/05/2006 Bond Future			7.73400	7.73400		8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		22896.00000	22824	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		21863.00000	21791	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		32715.00000	32644	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		15716.00000	15645	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		44287.00000	44219	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		11630.00000	11561	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		14736.00000	14669	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		29984.00000	29918	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		56698.00000	56635	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		8683.00000	8620	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		69635.00000	69579	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		6557.00000	6500	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		82869.00000	82818	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		5016.00000	4965	10.35	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 04/05/2006 Bond Future	9.25	Call		95573.00000	95534	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		3228.00000	3189	10.35	0.00	0.00
R201 On 03/08/2006 Bond Future			7.74000	7.74000		8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		29099.00000	29041	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		28468.00000	28410	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		38763.00000	38703	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		22505.00000	22446	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		49992.00000	49933	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		18403.00000	18344	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		20672.00000	20618	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		35968.00000	35913	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		61849.00000	61791	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		15215.00000	15157	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		74120.00000	74064	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		12724.00000	12668	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		86644.00000	86590	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		10761.00000	10708	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		98063.00000	98017	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		7964.00000	7918	10.89	0.00	0.00
R203 On 02/02/2006 Bond Future			7.73900	7.73500		8.06	0.00	11.00
R203 On 02/02/2006 Bond Future	7.75	Call		15122.00000	14849	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		13958.00000	13996	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		26776.00000	26458	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		6469.00000	6462	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		41488.00000	41158	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		2507.00000	2488	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		909.00000	859	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Put		60128.00000	60388	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		2862.00000	2749	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		41448.00000	41645	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		7246.00000	7050	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		25708.00000	25822	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		57997.00000	57673	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		800.00000	786	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		75178.00000	74861	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		208.00000	202	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		92354.00000	92042	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Put		44.00000	42	8.06	0.00	0.00
R203 On 04/05/2006 Bond Future			7.74600	7.74100		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		24136.00000	23863	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		23448.00000	23557	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		34642.00000	34326	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		15071.00000	15138	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		47115.00000	46768	8.69	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 04/05/2006 Bond Future	8.25	Put		9118.00000	9153	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		5515.00000	5399	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		64335.00000	64601	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		9694.00000	9527	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		48188.00000	48403	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		15823.00000	15601	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		34485.00000	34646	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		92025.00000	91642	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		1359.00000	1358	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		61154.00000	60786	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		5173.00000	5188	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		76278.00000	75899	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		2745.00000	2749	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			7.74900	7.74400		8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		30016.00000	29761	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		29563.00000	29686	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		40037.00000	39748	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		20969.00000	21057	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		51586.00000	51268	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		14344.00000	14403	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		9915.00000	9781	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		68081.00000	68324	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		14989.00000	14815	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		53141.00000	53344	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		21658.00000	21443	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		40275.00000	40437	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		64433.00000	64093	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		9446.00000	9483	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		78294.00000	77939	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		5981.00000	6002	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		92869.00000	92504	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		3637.00000	3648	8.49	0.00	0.00
R204 On 02/02/2006 Bond Future			7.71200	7.70700		8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		30016.00000	29616	8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		6360.00000	6370	8.94	0.00	0.00
R204 On 04/05/2006 Bond Future			7.71700	7.71300		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		38186.00000	37900	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		15291.00000	15328	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			7.72200	7.71700		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		43915.00000	43604	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		21612.00000	21701	9.40	0.00	0.00
R207 On 02/02/2006 Bond Future			7.68100	7.67600		9.73	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 02/02/2006 Bond Future	8.00	Call		32162.00000	31754	9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		5901.00000	5906	9.73	0.00	0.00
R207 On 04/05/2006 Bond Future			7.68700	7.68100		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		40244.00000	39842	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		14643.00000	14731	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			7.69100	7.68500		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		46039.00000	45668	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		21019.00000	21133	10.20	0.00	0.00

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<b>Total for Derivatives:</b>							<b>16.00</b>	<b>2,320.00</b>
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<b>Grand Total:</b>							<b>16.00</b>	<b>2,320.00</b>
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